

§ 2

2.1

	519993
	519993
	519992
	2006 11 9
	739, 312, 588. 61

2.2

	3
	20% 80%

		021-61009999	010-58560666
		zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
		4007005566	95568
		021-61009800	010-58560798

2.4

	www.cxfund.com.cn
	68 9
	2

§ 3

3.1

3.1.1	(2018 1 1 - 2018 6 30)
	-38,271,923.37
	-99,723,080.85
	-0.1097
	-12.15%
3.1.2	(2018 6 30)
	-0.0850
	676,481,868.33
	0.9150

1

2

3.2

3.2.1

	-10.96%	1.71%	-5.26%	0.90%	-5.70%	0.81%
	-9.35%	1.31%	-6.57%	0.80%	-2.78%	0.51%
	-12.15%	1.30%	-8.28%	0.81%	-3.87%	0.49%
	-11.06%	1.09%	-1.86%	0.67%	-9.20%	0.42%
	-10.13%	1.77%	-11.47%	1.04%	1.34%	0.73%
	207.12%	1.69%	125.67%	1.27%	81.45%	0.42%

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2018 6 30

61

100

(LOF)

(LOF)

LOF

LOF

500

LOF

4.1.2

		2015 3 14	-	11	2007 7

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

2018 6 30

0.9150

2.5340

-12.15%

-8.28%

4.5

3

4.6

,

4.7

1				
2				
3				
4				
5				
6				
3				
7		12		80%
8	12			
1				
10%		0.01		10
2				
10%		0.01		10
9			10	10%
10				

4.8

§ 5

5.1

5.2

5.3

§ 6

6.1

2018 6 30

	2018 6 30	2017 12 31
	71,974,579.42	169,004,061.72
	339,928.76	747,677.41
	523,266.51	750,781.02
	603,340,517.38	1,296,327,581.53
	553,331,517.38	1,296,327,581.53
	-	-
	50,009,000.00	-
	-	-
	-	-
	-	-
	-	-
	-	-
	1,780,223.20	36,029.45
	-	-
	1,027,943.17	104,549.08
	-	-
	-	-
	678,986,458.44	1,466,970,680.21
	2018 6 30	2017 12 31
	-	-
	-	-
	-	-
	-	-
	-	-
	380,548.53	870,077.55
	876,834.66	1,911,511.46
	146,139.12	318,585.25
	-	-
	607,077.65	726,616.63

	-	-
	-	-
	-	-
	-	-
	493,990.15	640,815.74
	2,504,590.11	4,467,606.63
	739,312,588.61	1,404,045,410.33
	-62,830,720.28	58,457,663.25
	676,481,868.33	1,462,503,073.58
	678,986,458.44	1,466,970,680.21
2018-06-30	0.9150	739,312,588.61

6.2

2018 1 1 2018 6 30

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	-89,274,251.62	31,118,352.14
1.	1,300,448.17	1,125,576.51
	431,494.75	1,109,460.66
	868,953.42	-
	-	-
	-	16,115.85
	-	-
2.	-29,859,399.27	4,655,902.41
	-32,896,115.41	-892,202.63
	-	-
	-	-
	-	-
	-	-
	-	-
	3,036,716.14	5,548,105.04
3.	-61,451,157.48	24,641,750.46
4.	-	-
5.	735,856.96	695,122.76

1	6,760,110.52	10,399,688.31
2	1,126,685.08	1,733,281.36
3	-	-
4	2,408,905.51	3,379,709.82
5	-	-
	-	-
6	-	-
7	153,128.12	153,908.12
-	-99,723,080.85	15,451,764.53
	-	-
-	-99,723,080.85	15,451,764.53

6.3

2018 1 1 2018 6 30

	2017 1 1 2017 6 30		
	1,169,327,767.66	248,475,800.86	1,417,803,568.52
	-	15,451,764.53	15,451,764.53
-	736,897,930.22	125,788,457.78	862,686,388.00
1.	1,339,702,670.88	189,250,294.80	1,528,952,965.68
2.	-602,804,740.66	-63,461,837.02	-666,266,577.68
	-	-334,794,547.32	-334,794,547.32
	1,906,225,697.88	54,921,475.85	1,961,147,173.73

6.1 6.4

6.4**6.4.1**

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[2006]180

580,617,102.63

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2006 11

9

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A

1

60% 95% 0% 35% 5% 40% (5%)

300

300

× 70%

× 30%

6.4.2

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6.4.3

2018 6 30

2018 1 1

2018 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

2018 1 1

3%

2)

3)

1

(1)

1

1 (1)

50%

1

20%

4)

6.4.6**6.4.6.1****6.4.6.2**

6.4.7**6.4.7.1****6.4.7.1.1**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30	08 15. 6 1 T

	2017 1 1 2017 6 30			
-	-	-	-	-

6.4.7.2

6.4.7.2.1

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	6,760,110.52	10,399,688.31
	942,179.21	1,177,052.60

1.5%

= × 1.5%/

6.4.7.2.2

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	1,126,685.08	1,733,281.36

0.25%

= × 0.25%/

6.4.7.3

()

()

6.4.7.4**6.4.7.4.1****6.4.7.4.2****6.4.7.5**

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	71,974,579.42		421,403.90		203,739,452.33		1,045,192.02	

2018 6 30

2017 12 31

6.4.7.6**6.4.7.7****6.4.8 2018 6 30****6.4.8.1 /**

6.4.8.1.1										
603693		2018 6 25	2018 7 3		9.00	9.00	5,384	48,456.00	48,456.00	-

603706		2018 6 29	2018 7 9		13.09	13.09	1,765	23,103.85	23,103.85	-
603105		2018 6 29	2018 7 9		4.83	4.83	3,410	16,470.30	16,470.30	-
601138		2018 5 28	2019 6 7		13.77	16.40	17,576	242,021.52	288,246.40	-

6.4.8.2

300740		2018 6 19		29.91	-	-	3,172	39,615.18	94,874.52	-
603501		2018 5 15		37.70	-	-	57	400.14	2,148.90	-
002310		2018 5 25		13.08	2018 8 27	13.47	3	56.00	39.24	-

6.4.8.3

6.4.8.3.1

6.4.8.3.2

§ 7

7.1

			%
1		553,331,517.38	81.49
		553,331,517.38	81.49
2		-	-
3		50,009,000.00	7.37
		50,009,000.00	7.37
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		72,314,508.18	10.65
8		3,331,432.88	0.49
9		678,986,458.44	100.00

7.2

7.2.1

			(%)
A		-	-
B		16,029,651.00	2.37
C		303,322,725.16	44.84
D		533,723.17	0.08
E		24,884,669.91	3.68
F		83,660,062.88	12.37
G		268,782.32	0.04
H		-	-
I		19,444,510.25	2.87
J		70,775,582.86	10.46
K		13,530,000.00	2.00
L		200,244.40	0.03

M		529,549.45	0.08
N		20,152,015.98	2.98
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		553,331,517.38	81.80

7.2.2**7.3**

1	603808		2,690,408	60,561,084.08	8.95
2	603818		4,309,504	50,679,767.04	7.49
3	002640		2,988,456	44,886,609.12	6.64
4	601689		2,090,244	40,634,343.36	6.01
5	002024		2,543,908	35,818,224.64	5.29
6	300054		3,417,414	29,799,850.08	4.41
7	002741		1,790,000	28,246,200.00	4.18
8	601877		1,199,960	26,783,107.20	3.96
9	601688		1,780,000	26,646,600.00	3.94
10	601336		600,000	25,728,000.00	3.80

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7.4**7.4.1**

2% 20

1	601689		46,617,214.78	3.19
2	601877		31,436,470.76	2.15
3	002741		28,783,404.52	1.97
4	601336		27,350,674.00	1.87

5	300383		25,313,589.00	1.73
6	601939		24,798,075.83	1.70
7	601369		19,254,225.80	1.32
8	600028		18,654,738.00	1.28
9	600332		17,114,389.03	1.17
10	600409		16,561,950.02	1.13
11	002078		16,549,584.00	1.13
12	002382		16,175,832.00	1.11
13	000002		14,933,029.00	1.02
14	000651		14,749,238.00	1.01
15	000639		12,406,264.00	0.85
16	300054		9,541,516.00	0.65
17	603877		5,746,676.54	0.39
18	603818		5,569,159.36	0.38
19	300196		4,212,985.20	0.29
20	600180		3,570,970.00	0.24

7.4.2**2% 20**

1	000639		107,800,791.53	7.37
2	002027		77,564,540.79	5.30
3	002024		69,156,442.99	4.73
4	600146		63,240,249.54	4.32
5	600491		59,984,546.23	4.10
6	002310		59,810,909.26	4.09
7	603808		57,797,779.87	3.95
8	002581		52,701,753.20	3.60
9	002773		47,742,494.99	3.26
10	300142		42,242,062.03	2.89
11	300054		37,745,716.89	2.58
12	300271		37,371,691.15	2.56
13	600029		34,268,262.79	2.34
14	600030		33,213,616.91	2.27
15	601689		29,403,909.42	2.01
16	002640		27,243,808.14	1.86

17	300196		24, 195, 657. 20	1. 65
18	603818		23, 632, 441. 81	1. 62
19	601688		23, 286, 606. 75	1. 59
20	002159		20, 152, 820. 83	1. 38

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

7.12.2

2		-
3		-
4		1, 780, 223. 20
5		1, 027, 943. 17
6		-
7		-
8		-
9		3, 331, 432. 88

7.12.4

7.12.5

7.12.6

§ 8

8.1

()					
32,353	22,851.44	76,047,299.28	10.29%	663,265,289.33	89.71%

8.2

	3,043.39	0.00%

8.3

	0
	0

§ 9

2006 11 9	580,617,102.63
	1,404,045,410.33
	12,514,948.30
:	677,247,770.02
"_"	-
	739,312,588.61

§ 10

1
2

2018 4 19

	-	-	-	-	-	-
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2

1998 29

2007 48

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2

§ 11

11.1

20%

		20%					
	1	2018 1 1 2018 1 7	313, 554, 231. 75	0. 00	313, 554, 231. 75	0. 00	0. 00%
	-	-	-	-	-	-	-
1							
2							
3							

11.2

2018 8 29